LATINOS TRADING

BACKTEST REPORT

Backtest #56426 · BTC-USD · EVO_GG1RSISNIP_v76

ROI	Sharpe	Win Rate	Max Drawdown
-11.23%	-0.69	25.0%	-24.12%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy failed to generate alpha, posting an 11.23 percent loss with a negative Sharpe ratio of 0.69. A 25 percent win rate across only four trades indicates the entry logic lacks statistical significance, rendering the 24.12 percent drawdown a sample anomaly rather than a reliable risk profile. The primary failure is the absence of consistent edge in the BTC-USD execution. Next, validate the signal logic against a minimum of one hundred trades to establish a baseline for mean reversion or momentum efficacy. This analysis is educational and not investment advice.

ADDITIONAL METRICS

CAGR	**-11.23%**
Sortino Ratio	**-0.39**
Turnover	**6.93x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$8879.63**

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